

CITY OF BISMARCK EMPLOYEES PENSION FUND
INVESTMENT PERFORMANCE REPORT AS OF JUNE 30, 2007

	June-07					March-07				December-06				September-06				Current	Prior Year	3 Years	5 Years
	Market Value	Allocation	Actual	Quarter	Month	Market Value	Allocation	Actual	Quarter	Market Value	Allocation	Actual	Quarter	Market Value	Allocation	Actual	Quarter	Fiscal YTD	FY06	Ended	Ended
				Net ROR	Net ROR															6/30/2007	6/30/2007
																				Net	Net
LARGE CAP DOMESTIC EQUITY																					
Structured Growth																					
LA Capital	1,615,852	3.1%	3.0%	7.16%	-1.59%	1,507,587	3.0%	3.0%	3.62%	1,464,474	3.1%	3.0%	7.70%	1,357,417	3.0%	3.0%	1.81%	21.75%	11.88%	13.79%	N/A
Total Structured Growth	1,615,852	3.1%	3.0%	7.16%	-1.59%	1,507,587	3.0%	3.0%	3.62%	1,464,474	3.1%	3.0%	7.70%	1,357,417	3.0%	3.0%	1.81%	21.75%	11.88%	13.79%	11.59%
Russell 1000 Growth				6.86%	-1.49%				1.19%				5.93%				3.94%	19.04%	6.12%	8.70%	9.28%
Structured Value																					
LSV	1,615,997	3.1%	3.0%	6.82%	-2.31%	1,512,636	3.1%	3.0%	2.15%	1,492,239	3.1%	3.0%	8.14%	1,392,736	3.1%	3.0%	4.49%	23.29%	15.93%	19.11%	16.46%
Russell 1000 Value				4.93%	-2.34%				1.24%				8.00%				6.22%	21.87%	12.10%	15.93%	13.31%
Enhanced Russell 1000 Index																					
LA Capital	1,483,721	2.9%	3.0%	6.81%	-2.05%	1,388,832	2.8%	3.0%	1.05%	1,403,358	2.9%	3.0%	7.80%	1,299,617	2.9%	3.0%	3.51%	20.43%	12.49%	13.31%	11.77%
Russell 1000				5.90%	-1.91%				1.21%				6.95%				5.06%	20.43%	9.08%	12.34%	11.33%
Enhanced S&P 500 Index																					
Northern Trust	1,450,292	2.8%	3.0%	4.96%	-2.18%	1,380,597	2.8%	3.0%	0.29%	1,413,445	3.0%	3.0%	6.37%	1,326,246	2.9%	3.0%	6.51%	19.26%	9.33%	11.40%	10.53%
Westridge	1,736,141	3.4%	3.0%	6.42%	-1.62%	1,631,376	3.3%	3.0%	0.73%	1,585,877	3.3%	3.0%	6.85%	1,482,915	3.3%	3.0%	5.68%	21.05%	8.80%	12.00%	11.00%
Wells Capital	1,138,783	2.2%	2.0%	13.69%	-2.06%	997,193	2.0%	2.0%	0.27%	970,427	2.0%	2.0%	13.62%	847,923	1.9%	2.0%	0.91%	30.71%	N/A	N/A	N/A
Franklin	1,007,279	2.0%	2.0%	3.95%	-2.71%	967,161	2.0%	2.0%	0.07%	944,630	2.0%	2.0%	5.58%	891,568	2.0%	2.0%	N/A	N/A	N/A	N/A	N/A
Total Enhanced S&P 500 Index	5,332,495	8.4%	8.0%	6.99%	-2.07%	4,976,327	8.1%	8.0%	0.39%	4,914,379	8.3%	8.0%	7.73%	4,548,652	8.1%	8.0%	5.06%	21.56%	8.58%	11.94%	11.24%
S&P 500				6.28%	-1.66%				0.64%				6.70%				5.67%	20.59%	8.63%	11.68%	10.71%
S&P 500 Index																					
State Street	700,925	1.4%	1.4%	5.48%	-1.79%	663,043	1.3%	1.4%	1.44%	639,533	1.3%	1.4%	7.85%	591,044	1.3%	1.4%	5.60%	21.86%	9.62%	12.41%	11.15%
S&P 500				6.28%	-1.66%				0.64%				6.70%				5.67%	20.59%	8.63%	11.68%	10.71%
TOTAL LARGE CAP DOMESTIC EQUITY	10,748,990	20.8%	20.0%	6.86%	-2.06%	10,048,426	20.3%	20.0%	1.28%	9,913,982	20.8%	20.0%	7.80%	9,189,466	20.3%	20.0%	4.27%	21.66%	10.93%	13.61%	12.15%
S&P 500				6.28%	-1.66%				0.64%				6.70%				5.67%	20.59%	8.63%	11.68%	10.71%
SMALL CAP DOMESTIC EQUITY																					
Manager-of-Managers																					
SEI	4,650,020	9.0%	8.6%	5.80%	-1.23%	4,387,496	8.9%	8.6%	1.79%	4,289,773	9.0%	8.6%	8.79%	3,934,838	8.7%	8.6%	-0.01%	17.13%	13.56%	13.31%	14.32%
Russell 2000 + 200bp				4.94%	-1.30%				2.45%				9.43%				0.94%	18.76%	16.86%	15.72%	16.16%
Callan	1,906,822	3.7%	3.4%	7.09%	-0.59%	1,764,044	3.6%	3.4%	4.76%	1,686,146	3.5%	3.4%	8.55%	1,527,501	3.4%	3.4%	-0.64%	21.00%	N/A	N/A	N/A
Russell 2000				4.42%	-1.46%				1.95%				8.90%				0.44%	16.44%			
TOTAL SMALL CAP DOMESTIC EQUITY	6,556,842	12.7%	12.0%	6.20%	-1.02%	6,151,540	12.4%	12.0%	2.56%	5,975,920	12.5%	12.0%	8.44%	5,462,338	12.1%	12.0%	-0.19%	17.89%	13.40%	13.50%	14.44%
Russell 2000				4.42%	-1.46%				1.95%				8.90%				0.44%	16.44%	14.58%	13.45%	13.88%
INTERNATIONAL EQUITY																					
Large Cap - Core																					
State Street	569,309	1.1%	1.1%	6.64%	0.48%	574,807	1.2%	1.1%	4.02%	552,582	1.2%	1.1%	11.48%	495,659	1.1%	1.1%	3.35%	27.82%	27.85%	20.73%	15.09%
MSCI EAFE (1)				6.40%	0.12%				4.08%				10.35%				3.93%	27.00%	26.56%	20.77%	14.70%
Large Cap - Active																					
Capital Guardian	1,794,044	3.5%	3.3%	7.15%	0.00%	1,672,418	3.4%	3.3%	3.42%	1,618,517	3.4%	3.3%	8.39%	1,491,429	3.3%	3.3%	4.93%	26.04%	28.01%	21.52%	14.83%
LSV	1,805,019	3.5%	3.3%	5.93%	0.02%	1,701,456	3.4%	3.3%	4.50%	1,627,920	3.4%	3.3%	10.83%	1,468,655	3.2%	3.3%	5.91%	29.94%	27.77%	N/A	N/A
Bank of Ireland	592,321	1.1%	1.1%	9.28%	-0.09%	541,444	1.1%	1.1%	1.37%	534,110	1.1%	1.1%	9.80%	486,450	1.1%	1.1%	3.01%	25.29%	22.00%	19.70%	13.72%
Total Large Cap - Active	4,191,385	8.1%	7.7%	6.92%	0.00%	3,915,319	7.9%	7.7%	3.60%	3,780,548	7.9%	7.7%	9.63%	3,446,534	7.6%	7.7%	5.07%	27.58%	27.11%	22.64%	15.45%
MSCI EAFE - 50% Hedged				6.69%	0.04%				4.03%				9.06%				4.87%	26.94%	26.72%	22.55%	15.71%
Small Cap - Active																					
Lazard	580,573	1.1%	1.1%	2.93%	-1.53%	563,555	1.1%	1.1%	3.04%	546,890	1.1%	1.1%	15.50%	473,447	1.0%	1.1%	1.37%	24.18%	25.04%	22.99%	21.28%
Wellington	582,398	1.1%	1.1%	6.57%	-0.20%	546,107	1.1%	1.1%	5.42%	518,017	1.1%	1.1%	9.22%	473,928	1.0%	1.1%	3.19%	26.62%	23.35%	20.49%	21.40%
Total Small Cap - Active	1,162,971	2.3%	2.2%	4.72%	-0.87%	1,109,663	2.2%	2.2%	4.20%	1,064,907	2.2%	2.2%	12.35%	947,375	2.1%	2.2%	2.28%	25.39%	24.18%	21.75%	21.34%
Citigroup Broad Market Index < \$2BN				6.19%	0.30%				7.05%				11.41%				1.55%	26.60%	29.21%	26.33%	25.39%
TOTAL INTERNATIONAL EQUITY	5,923,665	11.5%	11.0%	6.47%	-0.11%	5,599,789	11.3%	11.0%	3.78%	5,398,036	11.3%	11.0%	10.35%	4,889,568	10.8%	11.0%	4.34%	27.21%	26.61%	22.14%	16.66%
MSCI EAFE - 50% Hedged				6.69%	0.04%				4.03%				9.06%				4.87%	26.94%	26.72%	22.55%	15.71%
EMERGING MARKETS EQUITY																					
Core																					
JP Morgan	199,638	0.4%	0.3%	12.73%	2.85%	193,870	0.4%	0.3%	2.40%	189,648	0.4%	0.3%	17.47%	161,122	0.4%	0.3%	7.72%	46.07%	N/A	N/A	N/A
PanAgora	192,368	0.4%	0.3%	16.25%	5.56%	163,639	0.3%	0.3%	2.27%	159,741	0.3%	0.3%	17.32%	135,934	0.3%	0.3%	4.91%	46.34%	N/A	N/A	N/A
WestLB	192,966	0.4%	0.3%	16.06%	5.78%	164,456	0.3%	0.3%	1.43%	161,891	0.3%	0.3%	17.32%	137,786	0.3%	0.3%	2.89%	42.11%	N/A	N/A	N/A
UBS	338,410	0.7%	0.6%	13.91%	4.35%	293,693	0.6%	0.6%	2.60%	285,648	0.6%	0.6%	16.12%	245,500	0.5%	0.6%	4.66%	42.04%	N/A	N/A	N/A
Total Core	923,381	1.8%	1.6%	14.58%	4.57%	815,658	1.6%	1.6%	2.25%	796,928	1.7%	1.6%	16.92%	680,342	1.5%	1.6%	5.05%	43.90%	35.59%	37.74%	29.07%
MSCI Emerging Markets				15.05%	4.73%				2.35%				17.64%				5.01%	45.45%	35.91%	38.67%	21.67%
Small Cap																					
DFA	218,034	0.4%	0.4%	19.66%	3.03%	197,595	0.4%	0.4%	7.15%	184,073	0.4%	0.4%	20.77%	152,155	0.3%	0.4%	8.58%	68.14%	N/A	N/A	N/A
MSCI Emerging Markets				15.05%	4.73%				2.35%				17.64%				5.01%	45.45%	35.91%	38.67%	30.66%
TOTAL EMERGING MARKETS EQUITY	1,141,415	2.2%	2.0%	15.58%	4.26%	1,013,254	2.0%	2.0%	3.17%	981,001	2.1%	2.0%	17.63%	832,497	1.8%	2.0%	5.68%	48.23%	34.40%	38.70%	29.61%
MSCI Emerging Markets				15.05%	4.73%				2.35%				17.64%				5.01%	45.45%	35.91%	38.67%	30.66%
DOMESTIC FIXED INCOME																					
Core Bond																					
Western Asset	1,686,406	3.3%	3.3%	-0.78%	-0.55%	1,678,914	3.4%	3.2%	1.60%	1,665,702	3.5%	3.5%	1.78%	1,632,663	3.6%	3.5%	4.29%	7.00%	-1.15%	4.29%	5.59%
Lehman Aggregate				-0.52%	-0.30%				1.50%				1.24%				3.81%	6.12%	-0.81%	3.98%	4.48%
Index																					
Bank of ND	3,001,072	5.8%	7.3%	-0.40%	-0.13%	3,027,093	6.1%	7.3%	1.38%	3,009,144	6.3%	7.3%	0.88%	3,025,108	6.7%	7.3%	3.77%	5.69%	-1.37%	3.78%	4.49%
Total Index	3,001,072	5.8%	7.3%	-0.40%	-0.13%	3,027,093	6.1%	7.3%	1.38%	3,009,144	6.3%	7.3%	0.88%	3,025,108	6.7%	7.3%	3.77%	5.69%	-0.69%	3.92%	4.50%
Lehman Gov/Credit				-0.49%	-0.21%				1.47%				1.04%				3.91%	6.00%	-1.52%	3.84%	4.69%
Convertibles																					
TCW (2)	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	-	0.0%	0.0%	N/A	1,418,857	3.1%	3.5%	2.85%	N/A	4.54%	N/A	N/A
Calamos	1,769,347	3.4%	3.3%	3.54%	-1.12%	1,700,104	3.4%	3.2%	0.81%	1,529,153	3.2%	3.5%	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A
Total Convertibles	1,769,347	3.4%	3.3%	3.54%	-1.12%	1,700,104	3.4%	3.2%	0.81%	1,529,153	3.2%	3.5%	4.84%	1,418,857	3.1%	3.5%	2.85%	12.55%	4.54%	5.57%	3.31%
Merrill Lynch All Convertibles (3)				4.35%	-0.31%				2.44%				5.01%				2.79%	15.38%	9.37%	8.30%	10.89%
BBB Average Quality																					
Wells Capital	1,681,393	3.3%	3.3%	0.51%	0.52%	1,680,750	3.4%	3.2%	1.71%	1,665,023	3.5%	3.5%	2.07%	1,628,090	3.6%	3.5%	4.58%	9.12%	-2.70%	5.96%	6.71%
Lehman BBB				-0.66%	-0.63%				1.79%				1.49%				4.80%	7.94%	-2.37%	4.47%	6.43%

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	June-07					March-07					December-06					September-06					Current	Prior Year	3 Years	5 Years	
	Market Value	Allocation	Actual	Policy	Quarter Net ROR	Month Net ROR	Market Value	Allocation	Actual	Policy	Quarter Net ROR	Market Value	Allocation	Actual	Policy	Quarter Net ROR	Market Value	Allocation	Actual	Policy	Quarter Net ROR	Net ROR	Net ROR	Ended 6/30/2007	Ended 6/30/2007
Private Debt																									
Prudential	1,695,816	3.3%	3.3%		-0.06%	0.00%	1,676,712	3.4%	3.2%		1.79%	1,659,956	3.5%	3.5%		1.46%	1,632,976	3.6%	3.5%		3.83%	7.16%	-0.13%	N/A	N/A
<i>Lehman Aggregate</i>					-0.52%	-0.30%					1.50%					1.24%					3.81%	6.12%	-0.81%	N/A	N/A
Timberland																									
TIR - Tereido (4)	1,473,379	2.9%	2.9%		24.68%	22.40%	1,208,287	2.4%	2.4%		-0.23%	1,218,389	2.6%	2.6%		2.23%	1,161,802	2.6%	2.6%		-0.17%	26.95%	-1.44%	12.73%	12.23%
TIR - Springbank	2,886,205	5.6%	5.6%		-1.04%	-3.38%	3,178,458	6.4%	6.4%		28.54%	2,489,825	5.2%	5.2%		-0.19%	2,433,776	5.4%	5.4%		-0.05%	26.90%	-0.05%	N/A	N/A
Total Timberland	4,359,584	8.4%	8.4%		6.39%	4.03%	4,386,745	8.9%	8.9%		19.09%	3,708,214	7.8%	7.8%		0.59%	3,595,578	7.9%	7.9%		-0.09%	27.33%	9.43%	26.21%	20.09%
<i>NCREIF Timberland Index</i>					2.31%	0.76%					1.86%					6.46%					0.85%	11.89%	19.69%	15.17%	11.37%
Infrastructure																									
JP Morgan	138,788	0.3%	0.3%		N/A	0.00%	-	0.0%	0.0%		N/A	-	0.0%	0.0%		N/A	-	0.0%	0.0%		N/A	N/A	N/A	N/A	N/A
TOTAL DOMESTIC FIXED INCOME	14,332,405	27.8%	29.0%		1.48%	0.32%	14,150,317	28.6%	29.0%		6.32%	13,237,192	27.8%	29.0%		1.57%	12,933,273	28.5%	29.0%		2.67%	12.52%	3.12%	11.43%	10.17%
<i>Lehman Aggregate</i>					-0.52%	-0.30%					1.50%					1.24%					3.81%	6.12%	-0.81%	3.98%	4.48%
HIGH YIELD BONDS																									
Core																									
Loomis Sayles	1,465,925	2.8%	3.0%		0.52%	-2.04%	1,458,316	2.9%	3.0%		2.75%	1,419,245	3.0%	3.0%		4.69%	1,355,582	3.0%	3.0%		4.85%	13.37%	4.74%	11.25%	N/A
Sutter/Wells Capital	1,420,796	2.8%	3.0%		2.33%	-1.56%	1,390,169	2.8%	3.0%		2.92%	1,351,991	2.8%	3.0%		1.39%	1,334,380	2.9%	3.0%		2.84%	9.82%	4.70%	8.02%	N/A
Total Core	2,886,721	5.6%	5.9%		1.40%	-1.81%	2,848,485	5.8%	5.9%		2.83%	2,771,236	5.8%	5.9%		3.05%	2,689,962	5.9%	6.0%		3.84%	11.59%	4.72%	9.63%	5.67%
<i>LB High Yield 2% Issuer Contstrained Index</i>					0.16%	-1.81%					2.80%					4.11%					3.76%	11.22%	4.38%	8.70%	N/A
Mezzanine Debt																									
Goldman Sachs	36,170	0.1%	0.1%		4.01%	4.30%	34,629	0.1%	0.1%		2.19%	33,743	0.1%	0.1%		1.52%	19,270	0.0%	0.0%		-0.47%	7.39%	N/A	N/A	N/A
TOTAL HIGH YIELD BONDS	2,922,891	5.7%	6.0%		1.45%	-1.73%	2,883,114	5.8%	6.0%		2.84%	2,804,979	5.9%	6.0%		3.05%	2,709,233	6.0%	6.0%		3.82%	11.62%	4.72%	9.64%	11.24%
<i>LB High Yield 2% Issuer Contstrained Index</i>					0.16%	-1.81%					2.80%					4.11%					3.76%	11.22%	4.38%	8.77%	11.75%
INTERNATIONAL FIXED INCOME																									
International Sovereign																									
UBS Global (Brinson)	2,089,165	4.0%	4.8%		-2.41%	-0.69%	2,140,687	4.3%	4.8%		0.92%	2,121,343	4.5%	4.8%		1.89%	2,067,120	4.6%	4.8%		-0.14%	0.21%	0.13%	2.69%	6.66%
<i>Citigroup Non-US Gov't Bond Index (5)</i>					-1.83%	-0.73%					1.09%					2.09%					0.89%	2.22%	-0.11%	3.23%	6.89%
International Core																									
Brandywine	2,200,691	4.3%	4.8%		0.80%	-0.26%	2,183,506	4.4%	4.8%		0.90%	2,163,655	4.5%	4.8%		2.85%	2,118,666	4.7%	4.8%		1.94%	6.63%	3.89%	7.38%	N/A
<i>Lehman Global Aggregate (ex-US)</i>					-1.10%	-0.52%					1.16%					2.57%					1.13%	3.78%	3.83%	5.22%	N/A
TOTAL INTERNATIONAL FIXED INCOME	4,289,856	8.3%	9.5%		-0.79%	-0.47%	4,324,193	8.7%	9.5%		0.91%	4,284,997	9.0%	9.5%		2.37%	4,185,787	9.2%	9.5%		0.90%	3.41%	2.01%	5.03%	8.23%
<i>Citigroup Non-US Gov't Bond Index (5)</i>					-1.83%	-0.73%					1.09%					2.09%					0.89%	2.22%	0.00%	3.27%	6.92%
REAL ESTATE																									
INVESCO																									
J.P. Morgan Strategic & Special Funds	2,228,592				3.87%	3.87%	2,169,352				4.08%	2,036,356				3.33%	2,083,953				2.45%	14.44%	23.84%	N/A	N/A
J.P. Morgan Alternative Property Fund	2,289,195				5.78%	2.52%	2,193,561				4.09%	2,136,572				4.17%	2,106,681				4.36%	19.72%	21.05%	20.09%	15.71%
J.P. Morgan Alternative Property Fund	537,964				7.45%	7.45%	502,547				1.06%	499,496				0.59%	461,516				-2.31%	6.70%	N/A	N/A	N/A
TOTAL REAL ESTATE	5,055,752	9.8%	9.5%		5.10%	2.30%	4,865,460	9.8%	9.5%		3.76%	4,672,425	9.8%	9.5%		3.38%	4,652,149	10.3%	9.5%		2.41%	15.47%	22.09%	20.09%	15.71%
<i>NCREIF TOTAL INDEX</i>					4.59%	1.51%					3.62%					4.51%					3.51%	17.24%	18.22%	17.83%	14.30%
ALTERNATIVE INVESTMENTS																									
Coral Partners V	11,586				-1.21%	0.00%	12,339				-1.92%	13,699				1.68%	21,372				-0.31%	-1.78%	8.74%	-4.71%	-14.30%
Coral Partners V - Supplemental	1,472				1.98%	0.00%	1,518				-0.85%	1,667				8.05%	1,941				-0.70%	8.49%	10.53%	3.75%	0.86%
Coral Momentum Fund (Formerly Fund VI)	27,085				-4.94%	0.00%	29,978				-9.23%	28,426				-2.87%	32,830				-0.08%	-16.26%	-6.22%	-8.10%	N/A
Brinson 1998 Partnership Fund	3,394				6.22%	6.22%	3,361				24.44%	4,093				2.07%	4,498				-2.89%	31.02%	16.52%	22.24%	11.25%
Brinson 1999 Partnership Fund	6,760				5.40%	5.40%	7,652				0.00%	7,423				4.42%	11,164				8.99%	19.95%	14.27%	14.43%	7.53%
Brinson 2000 Partnership Fund	21,964				4.27%	4.27%	22,162				0.82%	23,936				2.97%	26,079				4.86%	13.52%	28.22%	18.72%	9.86%
Brinson 2001 Partnership Fund	15,477				-1.09%	-1.09%	16,463				10.09%	16,285				-1.63%	18,570				8.12%	15.81%	19.85%	13.02%	7.67%
Brinson 2002 Partnership Fund	8,703				-8.35%	-8.35%	9,991				18.61%	9,172				-6.73%	11,032				9.58%	11.10%	32.42%	12.11%	11.95%
Brinson 2003 Partnership Fund	2,932				5.94%	5.94%	2,911				16.56%	2,720				5.60%	2,889				3.05%	34.38%	25.48%	19.70%	N/A
Total Brinson Partnership Funds	59,230				1.10%	1.10%	62,541				7.86%	63,628				0.47%	74,232				6.18%	16.34%	23.26%	16.34%	10.08%
Brinson 1999 Non-US Partnership Fund	3,591				1.85%	1.85%	3,709				18.61%	3,405				25.02%	4,192				39.88%	111.26%	40.48%	57.67%	39.95%
Brinson 2000 Non-US Partnership Fund	7,021				7.95%	7.95%	6,843				12.99%	6,594				0.83%	7,337				26.11%	55.10%	35.03%	34.26%	25.05%
Brinson 2001 Non-US Partnership Fund	7,219				4.93%	4.93%	7,238				18.35%	6,659				-19.07%	9,230				7.27%	7.81%	27.25%	14.42%	11.71%
Brinson 2002 Non-US Partnership Fund	10,813				2.79%	2.79%	12,822				17.35%	11,898				31.26%	12,399				19.36%	88.98%	38.11%	43.24%	29.72%
Brinson 2003 Non-US Partnership Fund	9,505				3.03%	3.03%	10,874				24.88%	9,482				12.56%	8,024				21.93%	76.59%	31.08%	33.38%	N/A
Brinson 2004 Non-US Partnership Fund	3,583				2.32%	2.32%	3,684				14.12%	3,515				7.00%	2,976				-0.77%	23.98%	24.56%	15.75%	N/A
Total Brinson Non-US Partnership Fund	41,730				3.92%	3.92%	45,169				18.37%	41,554				9.00%	44,158				21.07%	62.33%	33.66%	35.68%	25.84%
Brinson BVCF IV	27,343				-0.98%	-9.38%	29,052				-19.22%	39,162				10.81%	39,647				9.17%	-3.23%	31.35%	10.47%	6.87%
Adams Street Direct Co-investment Fund	16,019				0.30%	0.00%	11,276				4.06%	4,066				-5.02%	4,803				N/A	N/A	N/A	N/A	N/A
Matlin Patterson Global Opportunities	24,775				3.96%	-1.96%	26,862				0.00%	28,974				12.96%	28,776				-5.52%	10.95%	-11.68%	25.72%	N/A
Matlin Patterson Global Opportunities II	53,589				4.62%	0.00%	61,427				29.76%	66,706				0.27%	52,926				0.71%	37.09%	-0.85%	N/A	N/A
Matlin Patterson Global Opportunities III	1,359				N/A	N/A	-				N/A	-				N/A	-				N/A	N/A	N/A	N/A	N/A
InvestAmerica	9,298				-12.48%	0.00%	11,178				0.00%	12,172				0.00%	13,654				30.21%	13.96%	0.00%	-2.58%	-5.68%
Hearthstone MSII	250				-91.99%	0.00%	939				-48.15%	950				0.00%	330				0.00%	-95.85%	-100.00%	-100.00%	-100.00%
Hearthstone MSIII	4,999				31.46%	0.00%	5,273				72.11%	5,030				-1.32%	772				38.24%	208.65%	59.61%	79.05%	N/A
Corsair III	6,768				-55.99%	0.00%	2,416				N/A	-													